Atelier
« Méthodes de calcul pour le transport optimal
18—22 juillet 2016

Workshop
"Computational Optimal Transportation"
July 18—22, 2016

Semi-discrete principal-agent problem

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The principal-agent problem describes a principal economic agent willing to contract with a population of heterogeneous agents. It has several connections with optimal transportation. Its semi-discrete version consists in a continuous distribution of agents (source measure) and a discrete distribution of products contracted (unknown target measure). With J-D. Benamou (Inria Paris), using codes developed by Q. Mérigot (Université Paris-Dauphine) for semi-discrete optimal transportation, we investigate numerically this problem.

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